

Ensembles in H2O



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Ensemble Learning



In statistics and machine learning, ensemble methods use multiple learning algorithms to obtain better predictive performance than could be obtained by any of the constituent algorithms.

– Wikipedia (2015)

Common Types of Ensemble Methods

Bagging

- Reduces variance and increases accuracy
 - Robust against outliers or noisy data
 - Often used with Decision Trees (i.e. Random Forest)
-

Boosting

- Also reduces variance and increases accuracy
 - Not robust against outliers or noisy data
 - Flexible – can be used with any loss function
-

Stacking

- Used to ensemble a diverse group of strong learners
- Involves training a second-level machine learning algorithm called a “metalearner” to learn the optimal combination of the base learners

History of Stacking

Stacked Generalization

Stacked Regressions

Super Learning

- David H. Wolpert, "Stacked Generalization" (1992)
 - First formulation of stacking via a metalearner
 - Blended Neural Networks
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- Leo Breiman, "Stacked Regressions" (1996)
 - Modified algorithm to use CV to generate level-one data
 - Blended Neural Networks and GLMs (separately)
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- Mark van der Laan et al., "Super Learner" (2007)
 - Provided the theory to prove that the Super Learner is the asymptotically optimal combination
 - First R implementation in 2010

The Super Learner Algorithm

$$n \left\{ \begin{bmatrix} m \\ x \end{bmatrix} \right| y \right\}$$

“Level-zero”
data

- Start with design matrix, X , and response, y
- Specify L base learners (with model params)
- Specify a metalearner (just another algorithm)
- Perform k -fold CV on each of the L learners

The Super Learner Algorithm

$$n \left\{ \begin{bmatrix} p_1 \\ \vdots \\ p_L \end{bmatrix} \mid y \right\} \rightarrow n \left\{ \underbrace{\begin{bmatrix} \text{ } \\ \text{ } \\ z \end{bmatrix}}_{L} \mid y \right\}$$

“Level-one”
data

- Collect the predicted values from k-fold CV that was performed on each of the L base learners
- Column-bind these prediction vectors together to form a new design matrix, Z
- Train the metalearner using Z, y

Super Learning vs. Parameter Tuning/Search

- A common task in machine learning is to perform model selection by specifying a number of models with different parameters.
- An example of this is Grid Search or Random Search.
- The first phase of the Super Learner algorithm is computationally equivalent to performing model selection via cross-validation.
- The latter phase of the Super Learner algorithm (the metalearning step) is just training another single model (no CV).
- With Super Learner, your computation does not go to waste!

H2O Ensemble



H2O Ensemble Overview

ML Tasks

- Regression
 - Binary Classification
 - Coming soon: Support for multi-class classification
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Super Learner

- H2O Ensemble implements the Super Learner algorithm.
 - Super Learner finds the optimal combination of a combination of a collection of base learning algorithms.
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Why Ensembles?

- When a single algorithm does not approximate the true prediction function well.
- Win Kaggle competitions!

How to Win Kaggle

#	Δrank	Team Name * <small>in the money</small>	Score ⓘ	Entries	Last Submission UTC (Best - Last Submission)
1	↑1	Perfect Storm  *	0.869558	128	Thu, 15 Dec 2011 05:35:00 (-3.2d)
2	↑4	Gxav *	0.869295	54	Thu, 15 Dec 2011 09:41:23 (-26.9h)
3	↑14	occupy *	0.869288	9	Thu, 20 Oct 2011 00:40:05
4	↑16	D'yakonov Alexander (MSU, Moscow, Russia)	0.869197	64	Thu, 15 Dec 2011 22:08:19 (-5.1d)
5	↓1	Indy Actuaries 	0.869135	23	Thu, 15 Dec 2011 18:35:33 (-2.9d)
6	↑20	UCI_Combination	0.869097	19	Tue, 06 Dec 2011 06:41:59 (-3.5d)
7	↑42	vsh	0.869034	26	Thu, 15 Dec 2011 19:16:44
8	↓1	Xooma	0.868984	74	Thu, 15 Dec 2011 23:25:53 (-1.8h)
9	↓8	vsu	0.868942	14	Thu, 15 Dec 2011 14:02:51 (-0h)
10	↑12	cointegral	0.868913	2	Mon, 21 Nov 2011 12:24:20

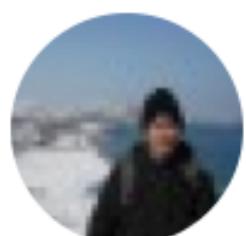
<https://www.kaggle.com/c/GiveMeSomeCredit/leaderboard/private>

How to Win Kaggle

The big learning experience for me is how strong a team can be if the skills of its members complement each other. Rather like an ensemble in fact. None of us would have got in the top placings as individuals.

What we basically did was extract about 25-35 features from the original dataset, and applied an ensemble of five different methods; a regression random forest, a classification random forest, a feed-forward neural network with a single hidden layer, a gradient regression tree boosting algorithm, and a gradient classification tree boosting algorithm. The neural network was a pain to implement properly but improved things by a decent amount over the bagging and boosting based elements.

#17 | Posted 3 years ago



Alec Stephenson

Competition **1st** | Overall **642nd**
Posts **82** | Votes **55**
Joined **1 Sep '10** | [Email User](#)

[Permalink](#)

<https://www.kaggle.com/c/GiveMeSomeCredit/forums/t/1166/congratulations-to-the-winners/7229#post7229>

How to Win Kaggle

I used an ensemble of 15 models including GBMs, weighted GBMs, Random Forest, balanced Random Forest, GAM, weighted GAM (all with bernoulli/binomial error), SVM and bagged ensemble of SVMs.

I haven't try to fine tune each models individually but looked for diversity of fits.

My best score (0.89345, not in the private leaderboard as I haven't selected it in my final set) was an ensemble of 11 models which excluded the SVMs fits.

#18 | Posted 3 years ago



Xavier Conort

Competition **2nd** | Overall **33rd**
Posts **49** | Votes **94**
Joined **23 Sep '11** | Email User

[Permalink](#)

<https://www.kaggle.com/c/GiveMeSomeCredit/forums/t/1166/congratulations-to-the-winners/7230#post7230>

H2O Ensemble R Package

Branch: master ▾

[h2o-3](#) / [h2o-r](#) / [ensemble](#) / +



ledell Update h2oEnsemble README

Latest commit 4824ede a minute ago

..

	demos	Added save/load functions to h2oEnsemble	8 days ago
	h2oEnsemble-package	Optimized predict.h2o.ensemble function	2 days ago
	README.md	Update h2oEnsemble README	a minute ago
	SuperLearner_wrappers.R	Added h2o-3 version of h2oEnsemble package	4 months ago
	create_h2o_wrappers.R	Added example to h2o-r/ensemble/create_h2o_wrappers.R	4 months ago
	example_twoClass_higgs.R	Updated higgs example in h2oEnsemble	5 days ago

README.md

H2O Ensemble

The `h2oEnsemble` R package provides functionality to create ensembles from the base learning algorithms that are accessible via the `h2o` R package (H2O version 3.0 and above). This type of ensemble learning is called "super learning", "stacked regression" or "stacking." The Super Learner algorithm learns the optimal combination of the base learner fits. In a 2007 article titled, "[Super Learner](#)," it was shown that the super learner ensemble represents an asymptotically optimal system for learning.

H2O Ensemble R Interface

Example

```
library(h2oEnsemble) #Install from GitHub

learner <- c("h2o.randomForest.1",
           "h2o.deeplearning.1",
           "h2o.deeplearning.2")

metalearner <- "h2o.glm.wrapper"

family <- "binomial"
```

H2O Ensemble R Interface

Example

```
fit <- h2o.ensemble(x = x, y = y, training_frame = train,  
                     family = family,  
                     learner = learner,  
                     metalearner = metalearner)  
  
pred <- predict(fit, test)
```

Live Demo!

The H2O Ensemble demo, including R code, is available here:

<https://github.com/h2oai/h2o-world-2015-training/tree/master/tutorials/ensembles-stacking>

<http://learn.h2o.ai/content/tutorials/ensembles-stacking/index.html>